

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20ST [REDACTED] UNDISCLOSED 03/01/07 TO 03/31/07 10 OF 14

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

| TYPE | DATE | TRANSACTION | QUANTITY | DESCRIPTION | PRICE | DEBIT | CREDIT |
|------|-------|-------------|------------|--|-------|--------------|--------------|
| 01 | 03/01 | MRKD/MARKET | | MARK TO MARKET | | | 37,050.16 |
| 03 | 03/01 | MRKD/MARKET | | MARK TO MARKET | | 37,050.16 | |
| 01 | 03/02 | MRKD/MARKET | | MARK TO MARKET | | 71,607.26 | |
| 01 | 03/02 | JOURNAL | -625,000 | CELG 1.75 06/01/08 01.7500 06/01/2008 OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0 | | | 2,799,871.69 |
| 01 | 03/02 | JOURNAL | -2,130,000 | CNP 3.75 05/15/23 03.7500 05/15/2023 TO [REDACTED] FROM [REDACTED] | | | 3,481,297.19 |
| 03 | 03/02 | MRKD/MARKET | | MARK TO MARKET | | | 71,607.26 |
| 03 | 03/02 | JOURNAL | -150 | CELGENE CORPORATION OFFSHORE ARRANGING FLIP TO [REDACTED] FROM [REDACTED] | | | 8,073.54 |
| 03 | 03/02 | JOURNAL | 51,600 | CELGENE CORPORATION OFFSHORE ARRANGING FLIP TO [REDACTED] FROM [REDACTED] | | 2,796,203.90 | |
| 03 | 03/02 | JOURNAL | 2,000 | CBRL GROUP INC OFFSHORE ARRANGING FLIP TO [REDACTED] FROM [REDACTED] | | 83,443.79 | |
| 03 | 03/02 | JOURNAL | 1,900 | CBRL GROUP INC OFFSHORE ARRANGING FLIP TO [REDACTED] FROM [REDACTED] | | 88,564.83 | |
| 03 | 03/02 | JOURNAL | 184,199 | CENTERPOINT ENERGY INC OFFSHORE ARRANGING FLIP TO [REDACTED] FROM [REDACTED] | | 3,368,999.53 | |
| 01 | 03/05 | JOURNAL | | FROM [REDACTED] TO [REDACTED] FROM [REDACTED] TO [REDACTED] | | 453,710.53 | |
| 01 | 03/05 | MRKD/MARKET | | MARK TO MARKET | | | 69,186.42 |
| 01 | 03/05 | JOURNAL | -3,000,000 | CBRL 0.0 04/03/32 04/03/2032 TO [REDACTED] FROM [REDACTED] | | | 1,544,753.94 |
| 03 | 03/05 | MRKD/MARKET | | MARK TO MARKET | | 69,186.42 | |
| 03 | 03/05 | JOURNAL | 22,724 | CBRL GROUP INC OFFSHORE ARRANGING FLIP TO [REDACTED] FROM [REDACTED] | | 1,060,074.62 | |



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